

Office of the State Treasurer
Georgia Department of Community Health (SHBP) Holdings
As of March 31, 2017

Georgia Department of Community Health (SHBP): A dedicated portfolio that invests the portion of the State Health Benefit Plan (SHBP) monies not invested in GF1. These funds are invested in short to medium-term fixed income securities with an overall portfolio effective duration that ranges between .10 and 1.5 with a neutral duration of .50. The performance objective is to meet or exceed the Bank of America Merrill Lynch 0 to 1-year U.S. Treasury Index.

Duration: 0.54

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P
DOMESTIC BANK RATED A-1	Collateralized Bank Deposit ¹	04/03/17	\$ 16,512,755	\$ 16,512,755	\$ 16,512,755	P-1	A-1
FOREIGN BANK RATED A-1+	Term Repurchase Agreement ²	04/03/17	20,000,000	20,000,000	20,000,000	NR	A-1+
FOREIGN BANK RATED A-1	Term Repurchase Agreement ²	04/03/17	150,000,000	150,000,000	150,000,000	NR	A-1
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	04/17/17	15,000,000	15,025,163	15,025,163	Aaa	AAA
FOREIGN BANK RATED A-1+	Term Repurchase Agreement	05/05/17	100,000,000	100,000,000	100,000,000	P-1	A-1+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	10/26/17	20,000,000	19,965,800	19,965,800	Aaa	AA+
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	11/15/17	12,200,000	12,192,690	12,192,690	Aaa	AAA
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Bond	05/21/18	15,000,000	15,007,155	15,007,155	Aaa	AA+
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	07/19/18	4,000,000	3,977,647	3,977,647	Aaa	AAA
FEDERAL HOME LOAN BANK	Fixed Rate Callable Bond	07/20/18	10,000,000	10,000,000	10,000,000	Aaa	AA+
FEDERAL FARM CREDIT BANK	Fixed Rate Bond	07/23/18	10,000,000	10,001,730	10,001,730	Aaa	AA+
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Bond	07/27/18	5,400,000	5,399,984	5,399,984	Aaa	AA+
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Bond	01/05/22	10,000,000	9,995,300	9,995,300	Aaa	AA+
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	01/26/22	5,000,000	4,971,316	4,971,316	Aaa	AAA
			\$ 393,112,755	\$ 393,049,539	\$ 393,049,539		

Notes:

1. Collateralized Bank Accounts secured by collateral permitted by statute, held by a third-party custodian, marked-to-market daily, with market value equal to or exceeding 110% of the deposit; or a FHLB letter of credit.

2. Extendable Term Repurchase Agreements reprice monthly. If not extended at reprice date, both parties have option to call/put at par within 5 business days.

4/21/2017
UNAUDITED

Schedule VI